INTISARI

Penelitian ini dilakukan dengan tujuan untuk mengetahui pengaruh kinerja keuangan terhadap harga saham Perbankan yang terdaftar di Bursa Efek Indonesia dari tahun 2012-2016. Pengambilan sampel penelitian ini menggunakan *purposive sampling* dan data yang telah diperoleh untuk penelitian ini sebanyak 7 perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia dari tahun 2012-2016.

Metode yang digunakan dalam penelitian ini adalah metode kuantitatif, sedangkan analisis data menggunakan analisis regresi linear berganda yang didahului dengan uji asumsi klasik yang terdiri dari uji normalitas, uji heteroskedastisitas, uji multikoliniearitas dan uji autokorelasi. Pengujian hipotesis dilakukan dengan uji kelayakan model, uji F, dan uji t, menggunakan program SPSS versi 21.0.

Berdasarkan hasil peneilitian silmutan (uji F) menunjukkan bahwa model regresi layak digunakan untuk memprediksi retun on assets, return on equity, net profit margin, earning per share terhadap harga saham pada perusahaan Perbankan. Secara parsial (uji t) dihasilkan bahwa variabel net profit margin berpengaruh positif dan signifikan terhadap harga saham, sedangkan variabel return on assets, return on equity, earning per share berpengaruh tidak signifikan terhadap harga saham.

Kata kunci: retun on assets, return on equity, net profit margin, earning per share, harga saham.

ABSTRACT

This research has been conducted with the purpose to find out the influence of financial performance to the stock price of banking companies which are listed in Indonesia Stock Exchange in 2012-2016 periods. The sample collection technique has been done by using purposive sampling and the data is 7 banking companies which are listed in Indonesia Stock Exchange in 2012-2016 periods have been obtained for this research.

Quantitative has been applied in this research as the research method whereas the data analysis has been done by using multiple linear regressions analysis which has been preceded by classical assumption test which consists of normality test, heteroscedasticity test, multicollinearity test and autocorrelation test. The hypothesis test has been carried out by using model feasibility test, F test and t test, and the 21st version of SPSS program.

Based on the result of simultaneous research (F test), it shows that the regression model is feasible to be used to predict return on assets, return on equity, net profit margin, earnings per share on stock price of banking companies. The result of partial test (t test) shows that net profit margin gives positive and significant influence to the stock price whereas return on assets, return on equity, earnings per share give insignificant influence to the stock price.

Keywords: Return on assets, return on equity, net profit margin, earnings per share and stock price.